

Time Integration property [Fourier Transform]

When a periodic signal $x(t)$ is integrated, then the Fourier Transform representation becomes,

$$\int_{-\infty}^t x(t) dt \xleftarrow{\text{FT}} \frac{1}{j\omega} X(j\omega)$$

Note: Integration has finite values and is periodic only if $a_0 = 0$

Proof:

The inverse FT is given by

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$$

Integrating the signal,

$$\begin{aligned}\int_{-\infty}^t x(t) dt &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) \frac{e^{j\omega t}}{j\omega} d\omega \\ &= \frac{1}{j\omega} \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega \\ &= \frac{1}{j\omega} X(j\omega).\end{aligned}$$